

Substitute for form 1449A/PTO				Complete if known	
				Application Number	09/736,070 (Conf. No. 7720)
INFORMATION DISCLOSURE STATEMENT BY APPLICANT				Filing Date	December 13, 2000
				First Named Inventor	George C. Crane
				Art Unit	3691
				Examiner Name	Daniel Kesack
(use as many sheets as necessary)				Attorney Docket Number	000774-0002-101
Sheet	1	of	3		

U.S. PATENT DOCUMENTS					
Examiner initials*	Cite No. ¹	Document Number Number – Kind Code ² (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Documents	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear

FOREIGN PATENT DOCUMENTS						
Examiner initials*	Cite No. ¹	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Documents	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T ⁶
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NON PATENT LITERATURE DOCUMENTS			
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		Bacon, C., <u>Practical portfolio performance measurement and attribution</u> , p. 80 (2004)	
		Bass, T., <u>The Predictors: How a Band of Maverick Physicists Used Chaos Theory to Trade Their Way to a Fortune on Wall Street</u> , pp. 205-08 (1999)	
		Bauer, R.J., Jr., <u>Genetic Algorithms and Investment Strategies</u> , pp. 42-45 (1994)	
		Casti, J.L., <u>COMPLEXification: Explaining a Paradoxical World Through the Science of Surprise</u> , pp. 252-59 (1995)	
		Chorafas, D.N., <u>Managing Derivatives Risk: Establishing Internal Systems and Controls</u> , pp. 341-44 (1995)	
		Cunningham, L.A., <u>How to Think Like Benjamin Graham and Invest Like Warren Buffett</u> , pp. 33-49 (2001)	
		Deboeck, G.J., ed., <u>Trading on the Edge: Neural, Genetic and Fuzzy Systems for Chaotic Financial Markets</u> , pp. 274-79, 353-61 (1994)	
		Eglash, R., <u>African Fractals: Modern Computing and Indigenous Design</u> , pp. 12-13, 208-09 (1999)	

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		Gale Reference Team, "Biography - Mandelbrot, Benoit B. (1924-)," <u>Contemporary Authors</u> (Thomson Gale, 2004)	
		Gleick, J., <u>CHAOS: Making a New Science</u> , pp. 308-09 (1987)	
		Hurst, H.E., <u>The Nile: a general account of the river and the utilization of its waters</u> , pp. 281-300 (1952; revised ed. 1957)	
		Lavinio, S., <u>The Hedge Fund Handbook: A Definitive Guide for Analyzing and Evaluating Alternative Investments</u> , pp. 179-81 (2000)	
		Mandelbrot, B., "Do you See Pattern Here?," <u>Wired</u> , pp. 89-90 (August 2004)	
		Mandelbrot, B.B., "A Multifractal Walk Down Wall Street," <u>Scientific American</u> , vol. 280, no. 2, pp. 70-73 (February 1999)	
		Mandelbrot, B.B., et al., <u>The (Mis) Behavior of Markets: A Fractal View of Risk, Ruin And Reward</u> , pp. 173-95 (2004)	
		May, C.T., <u>Nonlinear Pricing: Theory & Applications</u> , pp. 119-21, 149-72 (1999)	
		Murphy, J.E., Jr., <u>Stock Market Probability</u> , pp. 105-09 (1994)	
		Nelson, Edward, <u>Dynamical Theories of Brownian Motion</u> (Princeton University Press, 1967, second edition, August 2001, Posted on the World Wide Web at http://www.math.princeton.edu/~nelson/books.html)	
		Panini, R., "From Nile to NYSE," <u>Technical Analysis of Stocks and Commodities</u> , vol. 25, no. 2, pp. 44-48 (February 2007)	
		Panini, R., "Trading Systems and Fractals," <u>Technical Analysis of Stocks and Commodities</u> , vol. 25, no. 3, pp. 36-38, 40, 42 (March 2007)	
		Peitgen, H.-O., "The Causality Principle, Deterministic Laws and Chaos," in Holte, J., ed., <u>CHAOS: The New Science</u> , pp. 35-43 (1993)	
		Peters, E.E., <u>Chaos and Order in the Capital Markets: A New View of Cycles, Prices and Market Volatility</u> , pp. v, 27-38, 107-21 (1999)	
		Tvede, L., <u>Business Cycles: From John Law to the Internet Crash</u> , pp. 179-203 (2001)	
		Tvede, L., <u>The Psychology of Finance</u> , pp. 254-55 (1999)	

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